



Intelligent Fund Management, LLC

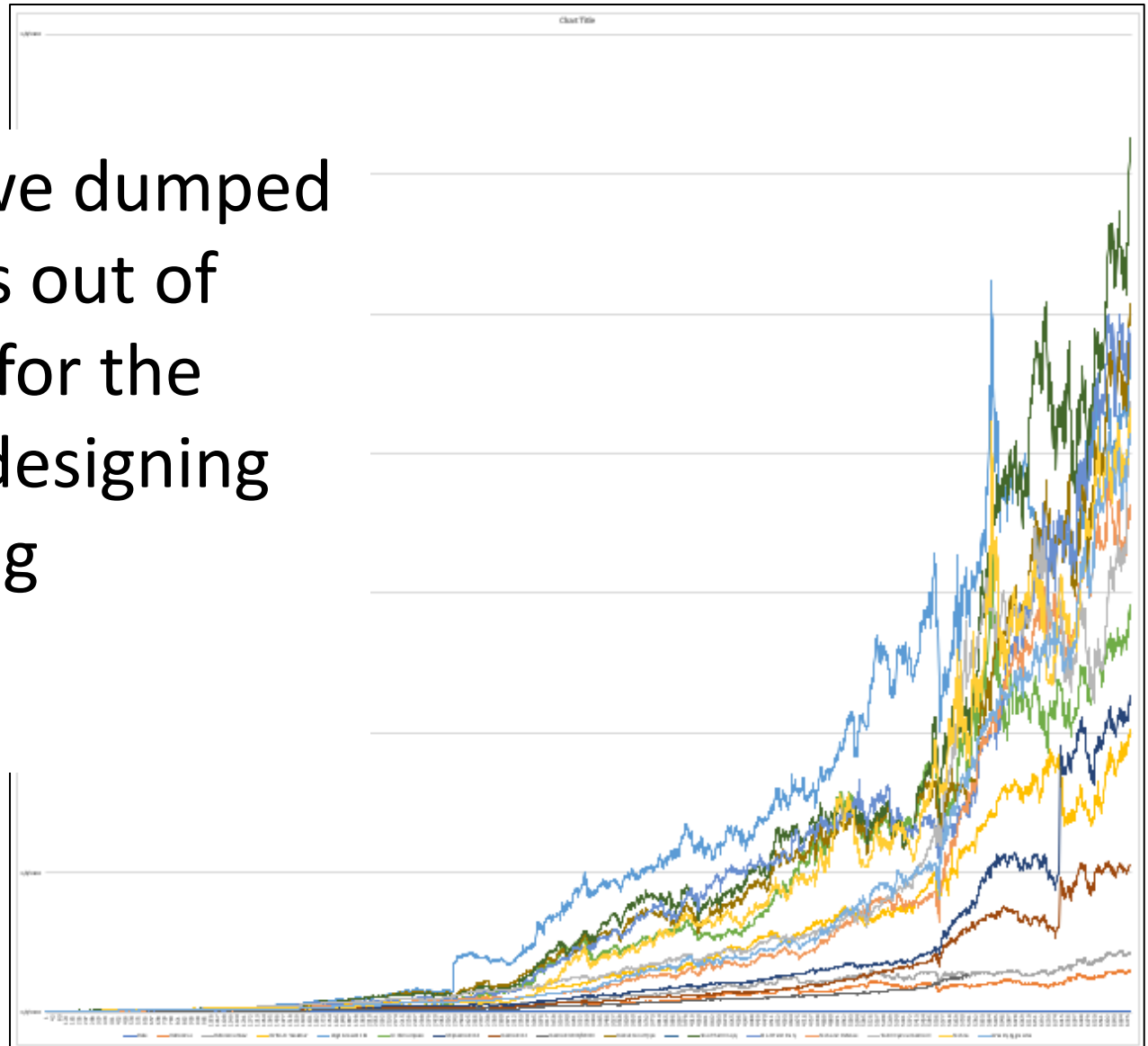
Progress Report

July 3, 2023



Portfolio Switching

- This week, we dumped 15 Portfolios out of OmniFunds for the purpose of designing the Switching Algorithm.

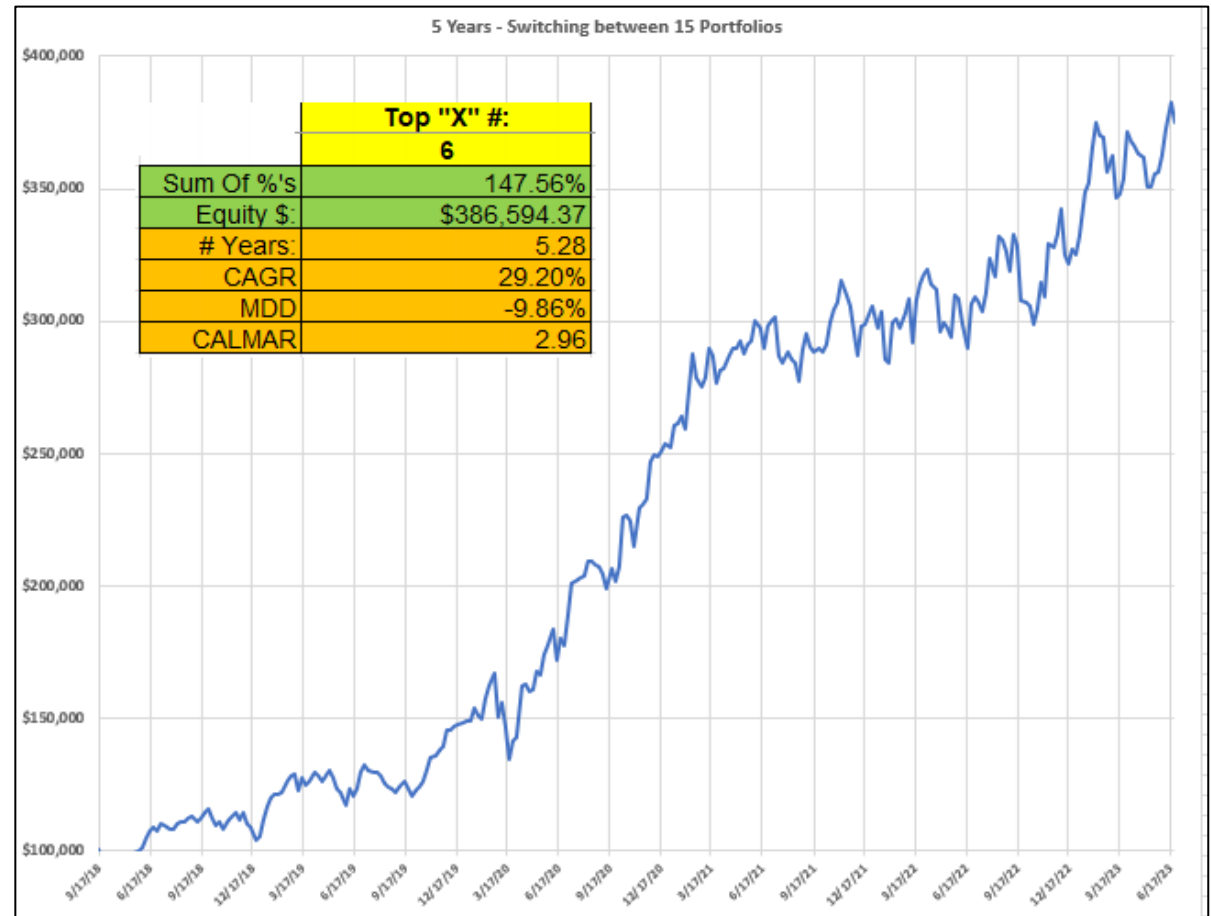


A First Switching Algorithm

- Using the top N Portfolios based on weekly performance is resulting in smooth returns with low draw downs.

APR: 30%

MDD: 9%



Spreadsheet Work by Mark Holstius



OmniFunds

A.I. Ranking

A.I. Ranking

- **Objective:**
Replicate what the GA does but at a much higher level – find Rules that are profitable, but using modern A.I. Methods
- **Wednesday...**
A.I. Researcher will begin trials on several A.I. models on provided G.A. Inputs.



Hello Ed;

I had a look at the writeup and it is indeed a very interesting project.

It is very good that the features used are "super features" which I believe encode to some level of confidence the human psychology and the appropriate statistics of the market. With this in mind, the project boils down to time series prediction based on the given features 3-days in the future.

To do this, I have a couple of AI architectures in mind. One that relies on LSTMs, the other is a variation using CNN/LSTM. When awarding the project, I will give those a try and if results are promising, we can further optimize by using attention mechanisms.

3-Month Sprint

Planned TimeLine
8 Month Sprint



Initial \$300k Funding
for July-Sept Objectives

Funding *

Financial Services Consulting

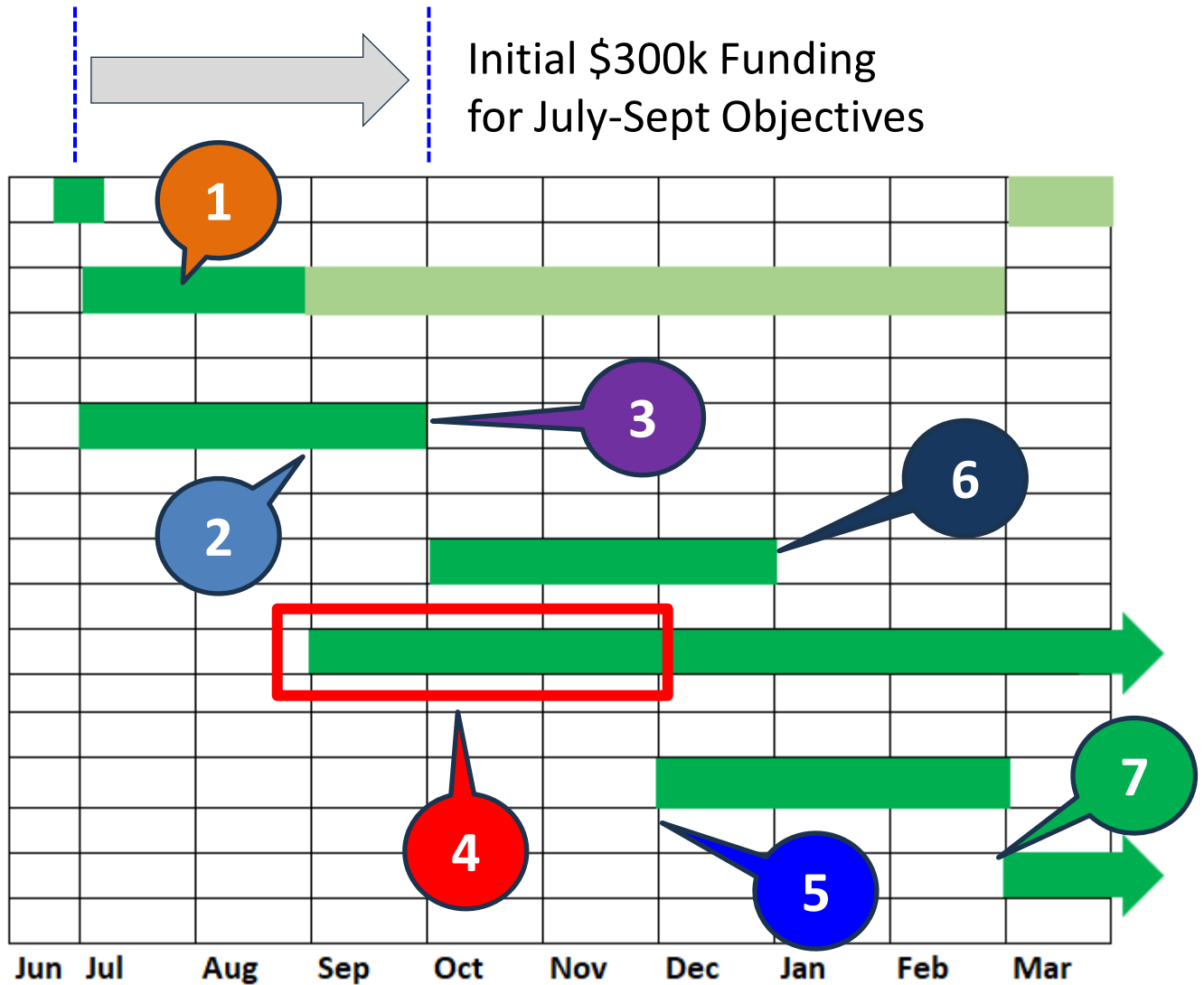
Performance Improvements

API Implementation

OmniFunds Trading
Generate Track Record

Series "A" or Sales *

Sales Revenue





OmniFunds

Because Returns Matter.





OmniFunds

